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Verified Singular Value Decomposition

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Verified Singular Value Decomposition

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Technical report No. V-1144

02.01.2012



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Verified Singular Value Decomposition

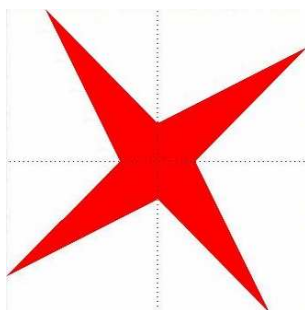
Jiří Rohn¹

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Abstract:

We disclose the file jks.m whose p-coded version is a part of the open source verification software package VERSOFT for computing verified singular value decomposition.



Keywords:

Singular value decomposition, verified result, interval arithmetic.²

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²Above: logo of interval computations and related areas (depiction of the solution set of the system $[2, 4]x_1 + [-2, 1]x_2 = [-2, 2]$, $[-1, 2]x_1 + [2, 4]x_2 = [-2, 2]$ (Barth and Nuding [1])).

1 Introduction

VERSOFIT [2], a freely available verification software package written in INTLAB [3], a toolbox of MATLAB, contains as one of its pillars a p-coded (content-obscured) function `jk.p` for computing verified singular value decomposition (SVD) of a complex (or real) matrix. We make it here publicly available as a function `jks.m` (JK Shortened) in a compact form consisting of only 23 lines of the source code. The original function has been stripped off the output error variable `E` only, the rest has been kept intact.

2 Description

Here is the `help` of the function (not present in the compact source code):

```
function [U,S,V]=jks(A)
%   JKS           Verified thin singular value decomposition of a
%               complex (or real) matrix.
%
%   This is an INTLAB file. It requires to have INTLAB installed under
%   MATLAB to function properly.
%
%   For an m-by-n complex (or real) matrix A, m>=n,
%       [U,S,V]=jks(A)
%   computes (generally complex) m-by-n interval matrix U, a real diagonal
%   n-by-n interval matrix S and an n-by-n interval matrix V that are verified
%   to contain matrices Uo, So, Vo satisfying (in exact arithmetic):
%       A=Uo*So*Vo',
%       Uo'*Uo=eye(n,n),
%       Vo'*Vo=eye(n,n),
%       So has nonnegative diagonal entries ordered in nonincreasing order.
%   Hence, Uo, So and Vo form a thin singular value decomposition (SVD) of A.
%   If A is real, then U and V are real. For s=diag(S), both s.inf and s.sup
%   are nonnegative and ordered in nonincreasing order. If no verified
%   output is given, then U, S and V consist of NaN's.
%
%   If m<n, then the decomposition is computed by
%       [U1,S1,V1]=jks(A');
%       U=V1; S=S1'; V=U1;
%   so that U, S are m-by-m and V is n-by-m and the above properties again
%   hold, this time with
%       Uo'*Uo=eye(m,m),
%       Vo'*Vo=eye(m,m).
%
%   Copyright 2008-2011 Jiri Rohn.
```

3 Download

The source file can be downloaded from

<http://uivtx.cs.cas.cz/~rohn/matlab/others/jks.m>.

It calls a subfunction `ols.m` which can be found at

<http://uivtx.cs.cas.cz/~rohn/matlab/others/ols.m>.

Dedication

Dedicated to J. K.-Z. after whom the file was named.

Bibliography

- [1] W. Barth and E. Nuding, *Optimale Lösung von Intervallgleichungssystemen*, Computing, 12 (1974), pp. 117–125. [1](#)
- [2] J. Rohn, *VERSOFT: Verification software in MATLAB/INTLAB*, 2009.
<http://uivtx.cs.cas.cz/~rohn/matlab>. [2](#)
- [3] S. Rump, *INTLAB - INTerval LABoratory*, in Developments in Reliable Computing, T. Csendes, ed., Kluwer Academic Publishers, Dordrecht, 1999, pp. 77–104.
<http://www.ti3.tu-harburg.de/rump/>. [2](#)